

EXHIBIT 12

Treasury Bill Activity in JPMC ^{Redacted} 3414 Account - Purchases, Sales/Redemptions, and Interest

<i>Purchases of Treasury Bills</i>					<i>Sales/Redemptions of Treasury Bills</i>						
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795ZL8	6/14/2007	41739 41758 41759 41760 41761 41762 41787 41781 41782 41783 41784 41785 41786 42596 42597 42598 42599 42600 42601 43082 43083 43084 43085 43086 43087 43188 43189 43190 43191 43192 43193 43624 43625 43626 43853 43854 43855 43621 43622 43623 43856 43857 43858 43934 43935 43936 43937 43956 43957 43958 43959 43960 43961 44389 44390 44391 44392 44393 44394 44316 44317 44318 44319 44320 44321 43820 43821 43822 43823 43824 43825	3/13/2007 3/14/2007 3/15/2007	\$ 300,000,000	\$ 296,235,125	43075	6/14/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,764,875	Redeemed
912795ZM6	6/21/2007					43171	6/21/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,964,917	Redeemed
912795ZU8	8/9/2007		5/9/2007	\$ 300,000,000	\$ 296,373,667	43844	8/9/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,626,333	Redeemed
912795ZZ7	9/13/2007		6/14/2007	\$ 300,000,000	\$ 296,572,333	44295	9/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,427,667	Redeemed
912795A27	9/20/2007		6/21/2007	\$ 300,000,000	\$ 296,534,417	44371	9/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,465,583	Redeemed
912795A68	10/18/2007		7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,872,625	44740	10/18/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,127,375	Redeemed
912795A76	10/25/2007		7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,597,302	44825	10/25/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,402,698	Redeemed
912795A92	11/8/2007		8/15/2007	\$ 200,000,000	\$ 197,908,056	45008	11/8/2007	\$ 200,000,000	\$ 200,000,000	\$ 2,091,944	Redeemed
912795B26	11/15/2007		8/16/2007	\$ 300,000,000	\$ 296,724,000	45071	11/15/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,276,000	Redeemed
912795B59	12/6/2007		9/20/2007	\$ 300,000,000	\$ 297,542,417	45346	12/6/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,457,583	Redeemed
912795B67	12/13/2007		9/13/2007	\$ 300,000,000	\$ 297,027,333	45450	12/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,972,667	Redeemed
912795B75	12/20/2007		8/7/2007	\$ 300,000,000	\$ 294,763,125	45574	12/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 5,236,875	Redeemed

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Treasury Bill Activity in JPMC ^{Redacted} 3414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795C33	1/17/2008	44756				46063					
		44757									
		44758	10/18/2007	\$ 300,000,000	\$ 296,943,917						
		44759									
912795C41	1/24/2008	44760				46172					
		44761									
		44842									
		44843									
912795C58	1/31/2008	44844				46263					
		44845	10/25/2007	\$ 300,000,000	\$ 297,050,083						
		44846									
		44847									
912795C66	2/7/2008	44936				46440					
		44937									
		44938	11/1/2007	\$ 300,000,000	\$ 297,103,167						
		44939									
912795C90	2/28/2008	44940				46691					
		44941									
		45022									
		45023	11/8/2007	\$ 200,000,000	\$ 198,159,778						
912795D32	3/13/2008	45024				46899					
		45025									
		45368									
		45369									
912795D40	3/20/2008	45370				47003					
		45371	12/6/2007	\$ 300,000,000	\$ 297,921,000						
		45372									
		45373									
912795D57	3/27/2008	45087				47091					
		45088									
		45089	11/15/2007	\$ 300,000,000	\$ 296,725,021						
		45090									
912795D65	4/3/2008	45091				47262					
		45092									
		45422									
		45423									
912795D73	4/10/2008	45424	12/11/2007	\$ 300,000,000	\$ 297,608,333	47369					
		45425									
		45426									
		45427									
912795D81	4/17/2008	45445				47483					
		45446									
		45447	1/17/2008	\$ 300,000,000	\$ 297,679,500						
		45448									
912795D99	4/24/2008	45464				47579					
		45465									
		45466	1/24/2008	\$ 300,000,000	\$ 298,506,083						
		45595									
912795E23	5/1/2008	45594				47666					
		45595									
		46193	1/31/2008	\$ 300,000,000	\$ 298,316,500						
		46194									
		46195									
		46196									
		46342									
		46343									
		46344									
		46345									
		46346									
		46347									

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<i>Purchases of Treasury Bills</i>					<i>Sales/Redemptions of Treasury Bills</i>						
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795E31	5/8/2008	46455 46456 46457 46458 46704 46705 46706 46707 46708 46709 46911 46912 46913 46914 46915 46916 47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	2/7/2008	\$ 200,000,000	\$ 198,958,556	47773	5/8/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,041,444	Redeemed
912795E64	5/29/2008	46706 46707 46708 46709 46911 46912 46913 46914 46915 46916 47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	2/28/2008	\$ 300,000,000	\$ 298,498,500	48026	5/29/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,501,500	Redeemed
912795E80	6/12/2008	46913 46914 46915 46916 47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	3/13/2008	\$ 300,000,000	\$ 298,915,583	48260	6/12/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,084,417	Redeemed
912795E98	6/19/2008	47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	3/20/2008	\$ 300,000,000	\$ 299,393,333	48362	6/19/2008	\$ 300,000,000	\$ 300,000,000	\$ 606,667	Redeemed
912795F22	6/26/2008	47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	3/27/2008	\$ 200,000,000	\$ 199,357,944	48465	6/26/2008	\$ 200,000,000	\$ 200,000,000	\$ 642,056	Redeemed
912795F30	7/3/2008	47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/3/2008	\$ 300,000,000	\$ 298,976,250	48586	7/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,023,750	Redeemed
912795F48	7/10/2008	47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/10/2008	\$ 300,000,000	\$ 299,021,750	48680	7/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 978,250	Redeemed
912795F55	7/17/2008	47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/17/2008	\$ 300,000,000	\$ 299,207,542	48783	7/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 792,458	Redeemed
912795F63	7/24/2008	47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/24/2008	\$ 300,000,000	\$ 299,105,167	48886	7/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 894,833	Redeemed
912795F71	7/31/2008	47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	5/1/2008	\$ 300,000,000	\$ 298,953,500	48976	7/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,046,500	Redeemed
912795F89	8/7/2008	47788 47789 47790 48046 48047 48048 48049 48050 48051	5/8/2008	\$ 200,000,000	\$ 199,198,694	49091	8/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 801,306	Redeemed
912795G39	8/28/2008	48048 48049 48050 48051	5/29/2008	\$ 300,000,000	\$ 298,589,500	49353	8/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,410,500	Redeemed

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Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795G54	9/11/2008	47822 47823 47824 47825 47826 47827 48282 48283 48284 48285 48286 48287 47828 47829 47830 47831	5/12/2008 6/12/2008	\$ 600,000,000	\$ 596,997,125	49592	9/11/2008	\$ 600,000,000	\$ 600,000,000	\$ 3,002,875	Redeemed
912795G62	9/18/2008	48377 48378 48379 48380 48381 48382 48480 48481 48482 48483 48605 48606 48607 48608 48609 48610 48699 48700 48701 48702 48703 48704 48800 48801 48802 48803 48804 48805 48907 48908	5/12/2008 6/19/2008	\$ 500,000,000	\$ 497,410,417	49706	9/18/2008	\$ 500,000,000	\$ 500,000,000	\$ 2,589,583	Redeemed
912795G70	9/25/2008	48481 48482 48483 48605 48606 48607 48608 48609 48610 48699 48700 48701 48702 48703 48704 48800 48801 48802 48803 48804 48805 48907 48908	6/26/2008	\$ 200,000,000	\$ 199,107,694	49816	9/25/2008	\$ 200,000,000	\$ 200,000,000	\$ 892,306	Redeemed
912795G88	10/2/2008	48606 48607 48608 48609 48610 48699 48700 48701 48702 48703 48704 48800 48801 48802 48803 48804 48805 48907 48908	7/3/2008	\$ 300,000,000	\$ 298,638,792	49940	10/2/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,361,208	Redeemed
912795G96	10/9/2008	48701 48702 48703 48704 48800 48801 48802 48803 48804 48805 48907 48908	7/10/2008	\$ 300,000,000	\$ 298,635,000	49965 49966 49967 49968 49969 49970 50097 50098 50099 50100 50101 50102 50158 50159	10/3/2008	\$ 300,000,000	\$ 299,995,000	\$ 1,360,000	Sold
912795H20	10/16/2008	48802 48803 48804 48805 48907 48908	7/17/2008	\$ 300,000,000	\$ 298,987,625	50160 50161 50162 50163 50244 50245 50246 50247 50248 50249 50329 50330 50331 50332 50333 50334	10/14/2008	\$ 300,000,000	\$ 299,992,000	\$ 1,004,375	Sold
912795H38	10/23/2008	48909 48910 48911 48912	7/24/2008	\$ 300,000,000	\$ 298,900,417	50160 50161 50162 50163 50244 50245 50246 50247 50248 50249 50329 50330 50331 50332 50333 50334	10/16/2008	\$ 300,000,000	\$ 299,994,167	\$ 1,093,750	Sold
912795H46	10/30/2008	49002 49003 49004 49005 49006 49007	7/31/2008	\$ 300,000,000	\$ 298,748,750	50335 50336 50337 50338 50339 50340 50341 50342	10/22/2008	\$ 300,000,000	\$ 299,972,000	\$ 1,223,250	Sold
912795H53	11/6/2008	49114 49115 49116 49117 N/A ^[2]	8/7/2008 9/18/2008	\$ 300,000,000	\$ 298,743,694	50343 50344 50460 50461	10/29/2008	\$ 300,000,000	\$ 299,983,333	\$ 1,239,639	Sold
912795H95	12/4/2008	49369 49370 49371 49372 49373 49374	8/28/2008	\$ 300,000,000	\$ 298,685,167	50337 50338 50339 50340 50341 50342	10/29/2008	\$ 300,000,000	\$ 299,895,000	\$ 1,209,833	Sold
912795J28	12/11/2008	49610 49611 49612 49613 49614 49615	9/11/2008	\$ 300,000,000	\$ 298,763,917	50343 50344 50460 50461	10/29/2008 11/4/2008	\$ 300,000,000	\$ 299,879,056	\$ 1,115,139	Sold

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<i>Purchases of Treasury Bills</i>					<i>Sales/Redemptions of Treasury Bills</i>						
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795J36	12/18/2008	50364 50365	10/29/2008	\$ 100,000,000	\$ 99,950,000	50462 50463	11/4/2008	\$ 100,000,000	\$ 99,953,556	\$ 3,556	Sold
		48827				50345					
912795J69	1/8/2009	48828 48829 48830 48863 48849	7/18/2008 7/22/2008	\$ 250,000,000	\$ 247,892,708	50346 50347 50466 50467 50348 50349 50350 50468 50469	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,758,500	\$ 1,865,792	Sold
912795J77	1/15/2009	48850 48851 48864 48865	7/21/2008 7/22/2008	\$ 250,000,000	\$ 247,743,000	50470 50471	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,720,250	\$ 1,977,250	Sold
912795J85	1/22/2009	50366 50367	10/29/2008	\$ 100,000,000	\$ 99,853,611	50472 50473	11/4/2008	\$ 100,000,000	\$ 99,894,667	\$ 41,056	Sold
912795J93	1/29/2009	50368 50369	10/29/2008	\$ 100,000,000	\$ 99,813,444	50418 50419 50420 50421	11/3/2008 11/5/2008	\$ 300,000,000	\$ 299,595,556	\$ 1,635,181	Sold
912795K26	2/5/2009	49616 49617 49618 49619 49620 49621 49833	9/11/2008	\$ 300,000,000	\$ 297,960,375	50517 50518 50474 50475 50519 50520	11/4/2008 11/5/2008	\$ 200,000,000	\$ 199,690,333	\$ 731,667	Sold
912795K34	2/12/2009	49834 49835 49836	9/25/2008	\$ 200,000,000	\$ 198,958,667	50422 50423 50424 50425 50426 50427	11/3/2008 11/4/2008 11/10/2008	\$ 500,000,000	\$ 499,193,722	\$ 1,589,278	Sold
912795K42	2/19/2009	49725 49726 49727 49728 49729 49730 49731 49771 49772 49773	9/18/2008 9/22/2008	\$ 500,000,000	\$ 497,604,444	50476 50477 50558 50559					
912795K59	2/26/2009	50370 50371	10/29/2008	\$ 100,000,000	\$ 99,766,667	50560 50561	11/10/2008	\$ 100,000,000	\$ 99,883,000	\$ 116,333	Sold
912795K67	3/5/2009	49752 49753	9/19/2008	\$ 100,000,000	\$ 99,768,056	50574 50575	11/12/2008	\$ 100,000,000	\$ 99,934,083	\$ 166,028	Sold
912795K75	3/12/2009	49852 49853 49854 49855	9/26/2008	\$ 200,000,000	\$ 198,656,000	50478 50479 50576 50577	11/4/2008 11/12/2008	\$ 200,000,000	\$ 199,657,111	\$ 1,001,111	Sold
912795K83	3/19/2009	49992 50014 50062 50063 50131 50132	10/3/2008 10/6/2008 10/8/2008 10/14/2008	\$ 300,000,000	\$ 298,320,000	50480 50481 50482 50483 50578 50579	11/4/2008 11/12/2008	\$ 300,000,000	\$ 299,353,278	\$ 1,033,278	Sold
<u>\$ 16,700,000,000</u>					<u>\$ 16,586,249,976</u>	<u>Total</u>					
						<u>\$ 16,700,000,000</u>					
						<u>\$ 16,696,229,944</u>					
						<u>\$ 109,979,969</u>					

^[1] See Exhibit 4 for 703 Account transactions related to the Treasury Bills. See also statements titled "All Trade Activity" for the JPMC ^{Redacted}3414 account: JPMSAA0019992-94; JPMSAA0019996-20020; and JPMSAA0020022-77.

^[2] The JPMC ^{Redacted}3414 Account Activity Report and the Lehman 435 Account statement for September 2008 reflect two transfers of Treasury Bills having a total face value of \$100 million from the Lehman 435 Account (one of the 8 Brokerage Accounts) to the JPMC ^{Redacted}3414 Account. According to the Lehman 435 Account statements, these Treasury Bills were purchased for a total of \$99,587,972 on 8/7/2008. See SECSAH0001353, SECSAH0001373, and JPMSAA0020056.